**Inconsistencies in DPM 2.7.0.1**

**Missing metric C 66.01.w/ C 66.01.x/ C 66.01.y**

(CCA:CA) Currency conversion approach - (CA:x1) Expressed in currency of denomination (not converted to reporting currency) – is missing

**Inconsistencies between Total and Significant Currency templates**

C 66.01.a vs C 66.01.w

|  |  |  |  |
| --- | --- | --- | --- |
|  | Metric | C 66.01.a | C 66.01.w |
| Row 720 | (CAL:AP) Calculation method | (AP:x95) Net amount by maturity bucket | Missing |
| Row 1070 | (MCY:MC) Main category | (MC:x577) All assets, Loan commitments received | (MC:x699) All assets, collaterals, loan commitments received |

C66.01.b vs C66.01.x

|  |  |  |  |
| --- | --- | --- | --- |
| Row | Metric | C 66.01.b | C 66.01.x |
| Row 770 | (LIQ:LQ) General liquidity requirements | (LQ:x206) Level 1 assets excluding extremely high quality covered bonds | Missing |
| Row 780 | (LIQ:LQ) General liquidity requirements | (LQ:x206) Level 1 assets excluding extremely high quality covered bonds | Missing |
| Row 790 | (LIQ:LQ) General liquidity requirements | (LQ:x206) Level 1 assets excluding extremely high quality covered bonds | Missing |
| Row 810 | (CPC:CT) Counterparty sector of the collateral | (CT:x12) Credit institutions | Missing |
| Row 830 | (CPC:CT) Counterparty sector of the collateral | (CT:x51) Corporates | Missing |
| Row 840 | (CPC:CT) Counterparty sector of the collateral | (CT:x12) Credit institutions | Missing |
| Row 850 | (CPC:CT) Counterparty sector of the collateral | (CT:x43) PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities | Missing |
| Row 880 | (CPC:CT) Counterparty sector of the collateral | (CT:x12) Credit institutions | Missing |
| Row 890 | (CPC:CT) Counterparty sector of the collateral | (CT:x20) Non-financial corporations | Missing |
| Row 900 | (CPC:CT) Counterparty sector of the collateral | (CT:x20) Non-financial corporations | Missing |
| Row 910 | (CPC:CT) Counterparty sector of the collateral | (CT:x43) PSEs, regional governments and local authorities or guaranteed by PSEs, regional governments and local authorities | Missing |
| Row 930 | (CPC:CT) Counterparty sector of the collateral | (CT:x32) Central governments | Missing |
| Row 940 | (CPC:CT) Counterparty sector of the collateral | (CT:x32) Central governments | Missing |
| Row 950 | (CPC:CT) Counterparty sector of the collateral | (CT:x20) Non-financial corporations | Missing |
| Row 960 | (CPC:CT) Counterparty sector of the collateral | (CT:x12) Credit institutions | Missing |
| Row 810 | (MCY:MC) Main category | (MC:x64) Debt securities issued. Covered bonds | (MC:x523) Debt securities. Covered bonds |
| Row 840 | (MCY:MC) Main category | (MC:x64) Debt securities issued. Covered bonds | (MC:x523) Debt securities. Covered bonds |
| Row 880 | (MCY:MC) Main category | (MC:x64) Debt securities issued. Covered bonds | (MC:x523) Debt securities. Covered bonds |
| Row 960 | (MCY:MC) Main category | (MC:x64) Debt securities issued. Covered bonds | (MC:x523) Debt securities. Covered bonds |

C 70.00.a vs C 70.00.w

|  |  |  |  |
| --- | --- | --- | --- |
| Row | Metric | C 70.00.a | C 70.00.w |
| All rows with “Total Funding” | (MCY:MC) Main category | (MC:x239) All financial liabilities other than derivatives and short positions | (MC:x93) Deposits, Debt securities issued, Other financial liabilities |
| All rows with “Retail Funding” | (MCY:MC) Main category | (MC:x239) All financial liabilities other than derivatives and short positions | (MC:x135) Deposits |
| All rows with “Unsecured wholesale funding” | (MCY:MC) Main category | (MC:x239) All financial liabilities other than derivatives and short positions | (MC:x135) Deposits |
| All rows with “Secured funding” | (MCY:MC) Main category | (MC:x239) All financial liabilities other than derivatives and short positions | (MC:x93) Deposits, Debt securities issued, Other financial liabilities |

**Inconsistencies inside similar lines of template**

C70.00.a

Row 1080 - Secured funding - (MCY:MC) Main category - (MC:x93) Deposits, Debt securities issued, Other financial liabilities

All other lines with Secured funding - (MCY:MC) Main category - (MC:x239) All financial liabilities other than derivatives and short positions

**Missing possible values for metric**

(ei359) Product type (funding) [ei:MC:MC26]

According to [ITS n° 2017/2114](http://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32017R2114&from=EN) in report C 67.00 the possible values Product Type (column 050) two more possible values have been added compared with taxonomy 2.6.0 – OSWF and OFP. Still taxonomy 2.7.0.1 does not include these values.